**Table S9.** Ridge regression results for the four target stocks.

|  |  |
| --- | --- |
| **Stocks** | **Rdige\_coef** |
| Hengrui-Zhangjiang | 0.36 |
| Fuxing-Yaoming | 0.30 |
| Fuxing-Borui | 0.33 |
| Renfu-Hengrui | 0.47 |
| Huahai-Haizheng | 0.54 |

Note: Rdige\_coef, ridge regression coefficient.